

# **EXHIBIT 16**

## Treasury Bill Activity in Six of the 8 Brokerage Accounts - Purchases, Sales/Redemptions, and Interest

Purchases of Treasury Bills						Sales/Redemptions of Treasury Bills						
Brokerage Account	CUSIP <sup>[1]</sup>	Maturity Date	Purchase Date(s)	Total Face Value Purchased	Total Purchase Price	Brokerage Account Statement Bates Reference	Sale/Redemption Date(s)	Total Face Value Sold/Redeemed	Proceeds From Sale/Redemption	Interest (Proceeds Less Purchase Price)	Redeemed or Sold Prior to Maturity	Brokerage Account Statement Bates Reference
Bear Stearns 698	912795HJ3	2/28/2002	11/2/2001	\$ 4,000,000	\$ (3,979,940)	BSTSAC0000014	1/31/2002	\$ (4,000,000)	\$ 3,993,280	\$ 13,340	Sold	BSTSAC0000297
Bear Stearns 698	912795KW0	8/15/2002	5/16/2002	\$ 6,800,000	\$ (6,771,123)	BSTSAC0000279	5/30/2002 5/31/2002 8/15/2002	\$ (6,800,000)	\$ 6,777,468	\$ 6,345	\$6M sold for \$5,977,468; \$800,000 redeemed	BSTSAC0000260 BSTSAC0000279
Fidelity 043	912795DM0	3/16/2000	2/29/2000	\$ 100,000,000	\$ (99,777,333)	FMRSA00001532	3/16/2000	\$ (100,000,000)	\$ 100,000,000	\$ 222,667	Redeemed	FMRSA00001536
Fidelity 043	912795GN5	6/28/2001	4/11/2001	\$ 50,000,000	\$ (49,593,750)	FMRSA00001577	4/26/2001 6/28/2001	\$ (50,000,000)	\$ 49,839,388	\$ 245,638	\$25M sold for \$24,839,388; \$25M redeemed	FMRSA00001577 FMRSA00001584
Fidelity 043	912795HA2	7/5/2001	4/11/2001	\$ 50,000,000	\$ (49,550,209)	FMRSA00001577	7/5/2001	\$ (50,000,000)	\$ 50,000,000	\$ 449,792	Redeemed	FMRSA00001588
Lehman 398	912795GY1	6/14/2000	6/9/2000	\$ 7,291,000	\$ (7,284,975)	MADTSS00239254	6/14/2000	\$ (7,291,000)	\$ 7,291,000	\$ 6,025	Redeemed	MADTSS00239254
Lehman 398	912795HZ7	12/27/2001	12/17/2001	\$ 76,000,000	\$ (75,964,850)	BARSA00018951	12/27/2001	\$ (76,000,000)	\$ 76,000,000	\$ 35,150	Redeemed	BARSA00018951
Lehman 398	912795JE2	1/31/2002	1/24/2002	\$ 50,000,000	\$ (49,983,958)	BARSA00019104	1/31/2002	\$ (50,000,000)	\$ 50,000,000	\$ 16,042	Redeemed	BARSA00019105
Lehman 398	912795JQ5	4/18/2002	1/24/2002	\$ 44,400,000	\$ (44,227,506)	BARSA00019104	4/18/2002	\$ (44,400,000)	\$ 44,400,000	\$ 172,494	Redeemed	BARSA00018794
Lehman 398	912795JT9	5/9/2002	4/18/2002	\$ 46,715,000	\$ (46,670,718)	BARSA00018794	5/9/2002	\$ (46,715,000)	\$ 46,715,000	\$ 44,282	Redeemed	BARSA00019402
Lehman 398	912795JV4	5/23/2002	5/9/2002	\$ 46,743,000	\$ (46,712,461)	BARSA00019402	5/23/2002	\$ (46,743,000)	\$ 46,743,000	\$ 30,539	Redeemed	BARSA00019403
Lehman 398	912795JZ5	6/20/2002	5/23/2002	\$ 46,804,000	\$ (46,742,843)	BARSA00019403	6/20/2002	\$ (46,804,000)	\$ 46,804,000	\$ 61,157	Redeemed	BARSA00019258
Lehman 398	912795KA8	6/27/2002	6/14/2002	\$ 20,675,000	\$ (20,662,457)	BARSA00019258	6/27/2002	\$ (20,675,000)	\$ 20,675,000	\$ 12,543	Redeemed	BARSA00019258
Lehman 398	912795KQ3	7/5/2002	6/28/2002	\$ 6,557,000	\$ (6,554,885)	BARSA00019259	7/5/2002	\$ (6,557,000)	\$ 6,557,000	\$ 2,115	Redeemed	BARSA00019179
Lehman 398	912795KR1	7/11/2002	7/8/2002	\$ 25,000,000	\$ (24,996,667)	BARSA00019179	7/11/2002	\$ (25,000,000)	\$ 25,000,000	\$ 3,333	Redeemed	BARSA00019179
Lehman 398	912795KS9	7/18/2002	7/1/2002 7/8/2002	\$ 57,840,000	\$ (57,804,579)	BARSA00019179	7/18/2002	\$ (57,840,000)	\$ 57,840,000	\$ 35,421	Redeemed	BARSA00019181
Lehman 398	912795KU4	8/1/2002	7/31/2002	\$ 5,630,000	\$ (5,629,744)	BARSA00019183	8/1/2002	\$ (5,630,000)	\$ 5,630,000	\$ 256	Redeemed	BARSA00018873
Lehman 398	912795KV2	8/8/2002	7/19/2002 7/31/2002	\$ 100,771,000	\$ (100,701,911)	BARSA00019181 BARSA00019182 BARSA00019183	8/8/2002	\$ (100,771,000)	\$ 100,771,000	\$ 69,089	Redeemed	BARSA00018874
Lehman 398	912795KX8	8/22/2002	8/13/2002	\$ 50,000,000	\$ (49,979,563)	BARSA00018874	8/22/2002	\$ (50,000,000)	\$ 50,000,000	\$ 20,438	Redeemed	BARSA00018876
Lehman 398	912795KY6	8/29/2002	8/13/2002	\$ 26,250,000	\$ (26,230,867)	BARSA00018875	8/29/2002	\$ (26,250,000)	\$ 26,250,000	\$ 19,133	Redeemed	BARSA00018878
Lehman 398	912795KZ3	9/5/2002	8/23/2002	\$ 86,670,000	\$ (86,614,724)	BARSA00018877	9/5/2002	\$ (86,670,000)	\$ 86,670,000	\$ 55,276	Redeemed	BARSA00019654
Lehman 398	912795LN9	12/5/2002	11/25/2002	\$ 24,200,000	\$ (24,191,900)	BARSA00019493	12/5/2002	\$ (24,200,000)	\$ 24,200,000	\$ 8,100	Redeemed	BARSA00018963
Lehman 435	912795ZU8	8/9/2007	5/10/2007	\$ 100,000,000	\$ (98,803,097)	SECSAH00001300	8/9/2007	\$ (100,000,000)	\$ 100,000,000	\$ 1,196,903	Redeemed	SECSAH00001341
Lehman 435	912795A92	11/8/2007	8/9/2007	\$ 100,000,000	\$ (98,782,875)	SECSAH00001341	11/8/2007	\$ (100,000,000)	\$ 100,000,000	\$ 1,217,125	Redeemed	SECSAH00001388
Lehman 435	912795C66	2/7/2008	11/8/2007	\$ 100,000,000	\$ (99,115,278)	SECSAH00001388	2/7/2008	\$ (100,000,000)	\$ 100,000,000	\$ 884,722	Redeemed	SECSAH00001278
Lehman 435	912795E31	5/8/2008	2/7/2008	\$ 100,000,000	\$ (99,479,278)	SECSAH00001278	5/8/2008	\$ (100,000,000)	\$ 100,000,000	\$ 520,722	Redeemed	SECSAH00001310
Lehman 435	912795F89	8/7/2008	5/8/2008	\$ 100,000,000	\$ (99,598,083)	SECSAH00001310	8/7/2008	\$ (100,000,000)	\$ 100,000,000	\$ 401,917	Redeemed	SECSAH00001353
M&T Bank 039	912795ZU8	8/9/2007	6/1/2007	\$ 100,000,000	\$ (99,119,292)	MTSSAA00000116	8/9/2007	\$ (100,000,000)	\$ 100,000,000	\$ 880,708	Redeemed	MTSSAA00000112
M&T Bank 039	912795A92	11/8/2007	8/9/2007	\$ 100,000,000	\$ (98,801,833)	MTSSAA00000112	11/8/2007	\$ (100,000,000)	\$ 100,000,000	\$ 1,198,167	Redeemed	MTSSAA00000099
M&T Bank 039	912795C66	2/7/2008	11/8/2007	\$ 100,000,000	\$ (99,086,208)	MTSSAA00000099	2/7/2008	\$ (100,000,000)	\$ 100,000,000	\$ 913,792	Redeemed	MTSSAA00000086
M&T Bank 039	912795E31	5/8/2008	2/7/2008	\$ 100,000,000	\$ (99,469,167)	MTSSAA00000086	5/8/2008	\$ (100,000,000)	\$ 100,000,000	\$ 530,833	Redeemed	MTSSAA00000072
M&T Bank 039	912795F89	8/7/2008	5/8/2008	\$ 100,000,000	\$ (99,614,900)	MTSSAA00000072	8/7/2008	\$ (100,000,000)	\$ 100,000,000	\$ 385,100	Redeemed	MTSSAA00000060
M&T Bank 039	912795H53	11/6/2008	8/7/2008	\$ 100,000,000	\$ (99,584,181)	MTSSAA00000060	11/6/2008	\$ (100,000,000)	\$ 100,000,000	\$ 415,819	Redeemed	MTSSAA00000046
M&T Bank 039	912795K59	2/26/2009	11/6/2008	\$ 100,000,000	\$ (99,869,333)	MTSSAA00000046	11/12/2008	\$ (100,000,000)	\$ 99,899,889	\$ 30,556	Sold	MTSSAA00000047
Morgan Stanley 719	912795FT3	2/15/2001	11/16/2000 11/17/2000 11/21/2000	\$ 250,000,000	\$ (246,168,232)	MSYSAB00000112	2/15/2001	\$ (250,000,000)	\$ 250,000,000	\$ 3,831,768	Redeemed	MSYSAB00000118
Morgan Stanley 719	912795GG0	5/17/2001	11/20/2000 11/21/2000	\$ 250,000,000	\$ (242,588,815)	MSYSAB00000112	5/17/2001	\$ (250,000,000)	\$ 250,000,000	\$ 7,411,185	Redeemed	MSYSAB00000124
Morgan Stanley 719	912795HE4	8/2/2001	2/15/2001	\$ 250,000,000	\$ (244,470,002)	MSYSAB00000118	8/2/2001	\$ (250,000,000)	\$ 250,000,000	\$ 5,529,998	Redeemed	MSYSAB00000130

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			Purchases of Treasury Bills				Sales/Redemptions of Treasury Bills					
Brokerage Account	CUSIP <sup>[1]</sup>	Maturity Date	Purchase Date(s)	Total Face Value Purchased	Total Purchase Price	Brokerage Account Statement Bates Reference	Sale/Redemption Date(s)	Total Face Value Sold/Redeemed	Proceeds From Sale/Redemption	Interest (Proceeds Less Purchase Price)	Redeemed or Sold Prior to Maturity	Brokerage Account Statement Bates Reference
Morgan Stanley 719	912795GQ8	8/16/2001	5/17/2001	\$ 125,000,000	\$ (123,913,002)	MSYSAB0000124	8/16/2001	\$ (125,000,000)	\$ 125,000,000	\$ 1,086,998	Redeemed	MSYSAB0000130
Morgan Stanley 719	912795GR6	9/13/2001	5/15/2001 5/17/2001	\$ 200,000,000	\$ (197,707,130)	MSYSAB0000124	9/13/2001	\$ (200,000,000)	\$ 200,000,000	\$ 2,292,870	Redeemed	MSYSAB0000133
Morgan Stanley 719	912795HR5	10/4/2001	5/15/2001	\$ 7,000,000	\$ (6,902,534)	MSYSAB0000124	10/4/2001	\$ (7,000,000)	\$ 7,000,000	\$ 97,466	Redeemed	MSYSAB0000137
Morgan Stanley 719	912795HS3	10/18/2001	8/2/2001	\$ 150,000,000	\$ (148,918,802)	MSYSAB0000130	10/1/2001 10/18/2001	\$ (150,000,000)	\$ 149,880,498	\$ 961,695	\$100M sold for \$99,880,498; \$50M redeemed	MSYSAB0000137
Morgan Stanley 719	912795HT1	10/25/2001	8/16/2001	\$ 75,000,000	\$ (74,518,727)	MSYSAB0000130	10/25/2001	\$ (75,000,000)	\$ 75,000,000	\$ 481,273	Redeemed	MSYSAB0000137
Morgan Stanley 719	912795GU9	12/6/2001	8/2/2001	\$ 100,000,000	\$ (98,852,002)	MSYSAB0000130	12/6/2001	\$ (100,000,000)	\$ 100,000,000	\$ 1,147,998	Redeemed	MSYSAB0000140
Morgan Stanley 719	912795JC6	1/17/2002	9/18/2001	\$ 100,000,000	\$ (99,112,702)	MSYSAB0000133	1/17/2002	\$ (100,000,000)	\$ 100,000,000	\$ 887,298	Redeemed	MSYSAB0000143
Morgan Stanley 719	912795JD4	1/24/2002	8/16/2001 10/18/2001	\$ 100,000,000	\$ (98,988,505)	MSYSAB0000130 MSYSAB0000137	1/24/2002	\$ (100,000,000)	\$ 100,000,000	\$ 1,011,495	Redeemed	MSYSAB0000143
Morgan Stanley 719	912795JF9	2/7/2002	9/18/2001 10/4/2001 10/25/2001	\$ 200,000,000	\$ (198,252,142)	MSYSAB0000133 MSYSAB0000137	2/7/2002	\$ (200,000,000)	\$ 200,000,000	\$ 1,747,858	Redeemed	MSYSAB0000146
Morgan Stanley 719	912795JJ1	3/7/2002	12/6/2001	\$ 50,000,000	\$ (49,788,952)	MSYSAB0000140	3/7/2002	\$ (50,000,000)	\$ 50,000,000	\$ 211,048	Redeemed	MSYSAB0000149
Morgan Stanley 719	912795JK8	3/14/2002	12/6/2001	\$ 50,000,000	\$ (49,774,052)	MSYSAB0000140	3/14/2002	\$ (50,000,000)	\$ 50,000,000	\$ 225,948	Redeemed	MSYSAB0000149
Morgan Stanley 719	912795JL6	3/21/2002	1/17/2002	\$ 100,000,000	\$ (99,739,305)	MSYSAB0000143	3/21/2002	\$ (100,000,000)	\$ 100,000,000	\$ 260,695	Redeemed	MSYSAB0000149
Morgan Stanley 719	912795JM4	3/28/2002	1/24/2002	\$ 100,000,000	\$ (99,725,305)	MSYSAB0000143	3/28/2002	\$ (100,000,000)	\$ 100,000,000	\$ 274,695	Redeemed	MSYSAB0000149
Morgan Stanley 719	912795JT9	5/9/2002	2/7/2002	\$ 100,000,000	\$ (99,582,905)	MSYSAB0000146	5/9/2002	\$ (100,000,000)	\$ 100,000,000	\$ 417,095	Redeemed	MSYSAB0000154
Morgan Stanley 719	912795JU6	5/16/2002	2/7/2002	\$ 100,000,000	\$ (99,549,505)	MSYSAB0000146	5/16/2002	\$ (100,000,000)	\$ 100,000,000	\$ 450,495	Redeemed	MSYSAB0000154
Morgan Stanley 719	912795KA8	6/27/2002	3/7/2002 3/14/2002	\$ 100,000,000	\$ (99,481,160)	MSYSAB0000149	6/27/2002	\$ (100,000,000)	\$ 100,000,000	\$ 518,840	Redeemed	MSYSAB0000157
Morgan Stanley 719	912795KR1	7/11/2002	3/21/2002	\$ 100,000,000	\$ (99,458,705)	MSYSAB0000149	7/11/2002	\$ (100,000,000)	\$ 100,000,000	\$ 541,295	Redeemed	MSYSAB0000160
Morgan Stanley 719	912795KS9	7/18/2002	3/28/2002	\$ 100,000,000	\$ (99,449,305)	MSYSAB0000149	7/18/2002	\$ (100,000,000)	\$ 100,000,000	\$ 550,695	Redeemed	MSYSAB0000160
Morgan Stanley 719	912795KT7	7/25/2002	5/9/2002	\$ 100,000,000	\$ (99,643,905)	MSYSAB0000154	7/25/2002	\$ (100,000,000)	\$ 100,000,000	\$ 356,095	Redeemed	MSYSAB0000160
Morgan Stanley 719	912795KU4	8/1/2002	5/16/2002	\$ 100,000,000	\$ (99,642,805)	MSYSAB0000154	8/1/2002	\$ (100,000,000)	\$ 100,000,000	\$ 357,195	Redeemed	MSYSAB0000163
Morgan Stanley 719	912795LA7	9/12/2002	6/27/2002	\$ 100,000,000	\$ (99,655,605)	MSYSAB0000157	9/12/2002	\$ (100,000,000)	\$ 100,000,000	\$ 344,395	Redeemed	MSYSAB0000165
Morgan Stanley 719	912795LD1	10/3/2002	7/11/2002	\$ 100,000,000	\$ (99,619,705)	MSYSAB0000160	10/3/2002	\$ (100,000,000)	\$ 100,000,000	\$ 380,295	Redeemed	MSYSAB0000169
Morgan Stanley 719	912795LH2	10/31/2002	7/18/2002	\$ 100,000,000	\$ (99,530,405)	MSYSAB0000160	10/31/2002	\$ (100,000,000)	\$ 100,000,000	\$ 469,595	Redeemed	MSYSAB0000169
Morgan Stanley 719	912795LK5	11/14/2002	7/25/2002	\$ 100,000,000	\$ (99,533,305)	MSYSAB0000160	11/14/2002	\$ (100,000,000)	\$ 100,000,000	\$ 466,695	Redeemed	MSYSAB0000172
Morgan Stanley 719	912795LM1	11/29/2002	8/1/2002	\$ 100,000,000	\$ (99,463,305)	MSYSAB0000163	11/29/2002	\$ (100,000,000)	\$ 100,000,000	\$ 536,695	Redeemed	MSYSAB0000172
Morgan Stanley 719	912795LX7	2/6/2003	9/12/2002	\$ 100,000,000	\$ (99,348,705)	MSYSAB0000165	1/30/2003 2/6/2003	\$ (100,000,000)	\$ 99,997,755	\$ 649,050	\$10M sold for \$9,997,755; \$90M redeemed	MSYSAB0000178 MSYSAB0000181
Morgan Stanley 719	912795LY5	2/13/2003	10/3/2002	\$ 100,000,000	\$ (99,468,005)	MSYSAB0000169	2/13/2003	\$ (100,000,000)	\$ 100,000,000	\$ 531,995	Redeemed	MSYSAB0000181
Morgan Stanley 719	912795LZ2	2/20/2003	10/31/2002	\$ 100,000,000	\$ (99,567,605)	MSYSAB0000169	2/20/2003	\$ (100,000,000)	\$ 100,000,000	\$ 432,395	Redeemed	MSYSAB0000181
Morgan Stanley 719	912795MB4	3/6/2003	11/14/2002	\$ 100,000,000	\$ (99,648,405)	MSYSAB0000172	3/6/2003	\$ (100,000,000)	\$ 100,000,000	\$ 351,595	Redeemed	MSYSAB0000185
Morgan Stanley 719	912795MC2	3/13/2003	11/29/2002	\$ 100,000,000	\$ (99,670,705)	MSYSAB0000172	3/13/2003	\$ (100,000,000)	\$ 100,000,000	\$ 329,295	Redeemed	MSYSAB0000185
Morgan Stanley 719	912795MD0	3/20/2003	2/6/2003	\$ 90,000,000	\$ (89,888,675)	MSYSAB0000181	3/20/2003	\$ (90,000,000)	\$ 90,000,000	\$ 111,325	Redeemed	MSYSAB0000185
Morgan Stanley 719	912795ME8	3/27/2003	2/13/2003	\$ 100,000,000	\$ (99,876,305)	MSYSAB0000181	3/27/2003	\$ (100,000,000)	\$ 100,000,000	\$ 123,695	Redeemed	MSYSAB0000185
Morgan Stanley 719	912795MF5	4/3/2003	2/20/2003	\$ 100,000,000	\$ (99,874,005)	MSYSAB0000181	4/3/2003	\$ (100,000,000)	\$ 100,000,000	\$ 125,995	Redeemed	MSYSAB0000189
Morgan Stanley 719	912795MG3	4/10/2003	3/6/2003	\$ 100,000,000	\$ (99,894,005)	MSYSAB0000185	4/10/2003	\$ (100,000,000)	\$ 100,000,000	\$ 105,995	Redeemed	MSYSAB0000189
Morgan Stanley 719	912795MH1	4/17/2003	3/13/2003	\$ 100,000,000	\$ (99,902,305)	MSYSAB0000185	4/17/2003	\$ (100,000,000)	\$ 100,000,000	\$ 97,695	Redeemed	MSYSAB0000189
Morgan Stanley 719	912795ML2	5/8/2003	3/20/2003	\$ 90,000,000	\$ (89,872,025)	MSYSAB0000185	5/8/2003	\$ (90,000,000)	\$ 90,000,000	\$ 127,975	Redeemed	MSYSAB0000192
Morgan Stanley 719	912795MM0	5/15/2003	3/27/2003	\$ 85,000,000	\$ (84,875,055)	MSYSAB0000185	5/15/2003	\$ (85,000,000)	\$ 85,000,000	\$ 124,945	Redeemed	MSYSAB0000192

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Purchases of Treasury Bills						Sales/Redemptions of Treasury Bills						
Brokerage Account	CUSIP <sup>[1]</sup>	Maturity Date	Purchase Date(s)	Total Face Value Purchased	Total Purchase Price	Brokerage Account Statement Bates Reference	Sale/Redemption Date(s)	Total Face Value Sold/Redeemed	Proceeds From Sale/Redemption	Interest (Proceeds Less Purchase Price)	Redeemed or Sold Prior to Maturity	Brokerage Account Statement Bates Reference
Morgan Stanley 719	912795MN8	5/22/2003	4/3/2003	\$ 100,000,000	\$ (99,859,805)	MSYSAB0000189	5/22/2003	\$ (100,000,000)	\$ 100,000,000	\$ 140,195	Redeemed	MSYSAB0000192
Morgan Stanley 719	912795MP3	5/29/2003	4/10/2003	\$ 100,000,000	\$ (99,857,105)	MSYSAB0000189	5/29/2003	\$ (100,000,000)	\$ 100,000,000	\$ 142,895	Redeemed	MSYSAB0000192
Morgan Stanley 719	912795MQ1	6/5/2003	4/17/2003	\$ 100,000,000	\$ (99,855,705)	MSYSAB0000189	6/5/2003	\$ (100,000,000)	\$ 100,000,000	\$ 144,295	Redeemed	MSYSAB0000196
Morgan Stanley 719	912795NG2	8/7/2003	5/8/2003	\$ 90,000,000	\$ (89,763,395)	MSYSAB0000192	8/7/2003	\$ (90,000,000)	\$ 90,000,000	\$ 236,605	Redeemed	MSYSAB0000199
Morgan Stanley 719	912795NH0	8/14/2003	5/15/2003	\$ 85,000,000	\$ (84,787,335)	MSYSAB0000192	6/26/2003 8/14/2003	\$ (85,000,000)	\$ 84,989,245	\$ 201,910	\$10M sold for \$9,989,245; \$75M redeemed	MSYSAB0000196 MSYSAB0000199
Morgan Stanley 719	912795NJ6	8/21/2003	5/22/2003	\$ 100,000,000	\$ (99,757,305)	MSYSAB0000192	8/21/2003	\$ (100,000,000)	\$ 100,000,000	\$ 242,695	Redeemed	MSYSAB0000199
Morgan Stanley 719	912795NK3	8/28/2003	5/29/2003	\$ 100,000,000	\$ (99,742,205)	MSYSAB0000192	8/28/2003	\$ (100,000,000)	\$ 100,000,000	\$ 257,795	Redeemed	MSYSAB0000199
Morgan Stanley 719	912795NL1	9/4/2003	6/5/2003	\$ 100,000,000	\$ (99,754,805)	MSYSAB0000196	9/4/2003	\$ (100,000,000)	\$ 100,000,000	\$ 245,195	Redeemed	MSYSAB0000207
Morgan Stanley 719	912795NS6	10/16/2003	8/7/2003	\$ 90,000,000	\$ (89,851,235)	MSYSAB0000199	9/26/2003	\$ (90,000,000)	\$ 89,956,525	\$ 105,290	Sold	MSYSAB0000207
Morgan Stanley 719	912795NT4	10/23/2003	8/14/2003	\$ 75,000,000	\$ (74,878,955)	MSYSAB0000199	10/23/2003	\$ (75,000,000)	\$ 75,000,000	\$ 121,045	Redeemed	MSYSAB0000215
Morgan Stanley 719	912795NU1	10/30/2003	8/21/2003	\$ 100,000,000	\$ (99,835,705)	MSYSAB0000199	10/30/2003	\$ (100,000,000)	\$ 100,000,000	\$ 164,295	Redeemed	MSYSAB0000215
Morgan Stanley 719	912795NV9	11/6/2003	8/28/2003	\$ 100,000,000	\$ (99,826,905)	MSYSAB0000199	11/6/2003	\$ (100,000,000)	\$ 100,000,000	\$ 173,095	Redeemed	MSYSAB0000222
Morgan Stanley 719	912795NW7	11/13/2003	9/4/2003	\$ 100,000,000	\$ (99,827,905)	MSYSAB0000207	11/13/2003	\$ (100,000,000)	\$ 100,000,000	\$ 172,095	Redeemed	MSYSAB0000222
Morgan Stanley 719	912795NX5	11/20/2003	10/23/2003	\$ 75,000,000	\$ (74,951,555)	MSYSAB0000215	11/20/2003	\$ (75,000,000)	\$ 75,000,000	\$ 48,445	Redeemed	MSYSAB0000222
Morgan Stanley 719	912795NZ0	12/4/2003	10/30/2003	\$ 80,000,000	\$ (79,933,925)	MSYSAB0000215	12/4/2003	\$ (80,000,000)	\$ 80,000,000	\$ 66,075	Redeemed	MSYSAB0000229
Morgan Stanley 719	912795PA3	12/11/2003	11/6/2003	\$ 100,000,000	\$ (99,920,305)	MSYSAB0000222	12/11/2003	\$ (100,000,000)	\$ 100,000,000	\$ 79,695	Redeemed	MSYSAB0000229
Morgan Stanley 719	912795PB1	12/18/2003	11/13/2003	\$ 100,000,000	\$ (99,923,205)	MSYSAB0000222	12/18/2003	\$ (100,000,000)	\$ 100,000,000	\$ 76,795	Redeemed	MSYSAB0000229
Morgan Stanley 719	912795PJ4	2/5/2004	11/20/2003	\$ 75,000,000	\$ (74,862,080)	MSYSAB0000222	2/5/2004	\$ (75,000,000)	\$ 75,000,000	\$ 137,920	Redeemed	MSYSAB0000237
Morgan Stanley 719	912795PV7	4/22/2004	12/11/2003	\$ 100,000,000	\$ (99,678,605)	MSYSAB0000229	4/22/2004	\$ (100,000,000)	\$ 100,000,000	\$ 321,395	Redeemed	MSYSAB0000249
Morgan Stanley 719	912795PZ8	5/20/2004	2/5/2004	\$ 75,000,000	\$ (74,816,255)	MSYSAB0000237	5/20/2004	\$ (75,000,000)	\$ 75,000,000	\$ 183,745	Redeemed	MSYSAB0000255
Morgan Stanley 719	912795QB0	6/3/2004	12/18/2003	\$ 100,000,000	\$ (99,589,305)	MSYSAB0000229	6/3/2004	\$ (100,000,000)	\$ 100,000,000	\$ 410,695	Redeemed	MSYSAB0000261
Morgan Stanley 719	912795QY0	8/19/2004	4/22/2004	\$ 100,000,000	\$ (99,679,405)	MSYSAB0000249	8/19/2004	\$ (100,000,000)	\$ 100,000,000	\$ 320,595	Redeemed	MSYSAB0000267
Morgan Stanley 719	912795RA1	9/2/2004	5/20/2004	\$ 75,000,000	\$ (74,783,480)	MSYSAB0000255	9/2/2004	\$ (75,000,000)	\$ 75,000,000	\$ 216,520	Redeemed	MSYSAB0000273
Morgan Stanley 719	912795RC7	9/16/2004	6/3/2004	\$ 50,000,000	\$ (49,837,405)	MSYSAB0000261	9/16/2004	\$ (50,000,000)	\$ 50,000,000	\$ 162,595	Redeemed	MSYSAB0000273
Morgan Stanley 719	912795RD5	9/23/2004	6/3/2004	\$ 50,000,000	\$ (49,825,005)	MSYSAB0000261	9/23/2004	\$ (50,000,000)	\$ 50,000,000	\$ 174,995	Redeemed	MSYSAB0000273
Morgan Stanley 719	912795RQ6	12/9/2004	8/19/2004	\$ 100,000,000	\$ (99,548,905)	MSYSAB0000267	12/9/2004	\$ (100,000,000)	\$ 100,000,000	\$ 451,095	Redeemed	MSYSAB0000281
Morgan Stanley 719	912795RR4	12/16/2004	9/2/2004	\$ 75,000,000	\$ (74,666,405)	MSYSAB0000273	12/16/2004	\$ (75,000,000)	\$ 75,000,000	\$ 333,595	Redeemed	MSYSAB0000281
Morgan Stanley 719	912795RU7	1/6/2005	9/16/2004	\$ 50,000,000	\$ (49,744,105)	MSYSAB0000273	1/6/2005	\$ (50,000,000)	\$ 50,000,000	\$ 255,895	Redeemed	MSYSAB0000289
Morgan Stanley 719	912795RV5	1/13/2005	9/23/2004	\$ 50,000,000	\$ (49,739,455)	MSYSAB0000273	1/13/2005	\$ (50,000,000)	\$ 50,000,000	\$ 260,545	Redeemed	MSYSAB0000289
Morgan Stanley 719	912795RY9	2/3/2005	12/9/2004	\$ 100,000,000	\$ (99,688,905)	MSYSAB0000281	2/3/2005	\$ (100,000,000)	\$ 100,000,000	\$ 311,095	Redeemed	MSYSAB0000297
Morgan Stanley 719	912795RZ6	2/10/2005	12/16/2004	\$ 75,000,000	\$ (74,770,205)	MSYSAB0000281	2/10/2005	\$ (75,000,000)	\$ 75,000,000	\$ 229,795	Redeemed	MSYSAB0000297
Morgan Stanley 719	912795SE2	3/17/2005	1/6/2005	\$ 50,000,000	\$ (49,794,405)	MSYSAB0000289	3/17/2005	\$ (50,000,000)	\$ 50,000,000	\$ 205,595	Redeemed	MSYSAB0000305
Morgan Stanley 719	912795SF9	3/24/2005	1/13/2005	\$ 50,000,000	\$ (49,793,905)	MSYSAB0000289	3/24/2005	\$ (50,000,000)	\$ 50,000,000	\$ 206,095	Redeemed	MSYSAB0000305
Morgan Stanley 719	912795SK8	4/21/2005	2/3/2005 2/10/2005	\$ 175,000,000	\$ (174,159,685)	MSYSAB0000297	4/21/2005	\$ (175,000,000)	\$ 175,000,000	\$ 840,315	Redeemed	MSYSAB0000312
Morgan Stanley 719	912795SR3	6/2/2005	4/21/2005	\$ 75,000,000	\$ (74,769,905)	MSYSAB0000312	6/2/2005	\$ (75,000,000)	\$ 75,000,000	\$ 230,095	Redeemed	MSYSAB0000318
Morgan Stanley 719	912795SS1	6/9/2005	4/21/2005	\$ 100,000,000	\$ (99,639,305)	MSYSAB0000312	6/9/2005	\$ (100,000,000)	\$ 100,000,000	\$ 360,695	Redeemed	MSYSAB0000318
Morgan Stanley 719	912795ST9	6/16/2005	3/17/2005	\$ 50,000,000	\$ (49,661,305)	MSYSAB0000305	6/16/2005	\$ (50,000,000)	\$ 50,000,000	\$ 338,695	Redeemed	MSYSAB0000318
Morgan Stanley 719	912795SU6	6/23/2005	3/24/2005	\$ 50,000,000	\$ (49,653,705)	MSYSAB0000305	6/23/2005	\$ (50,000,000)	\$ 50,000,000	\$ 346,295	Redeemed	MSYSAB0000318
Morgan Stanley 719	912795VN8	8/25/2005	3/18/2005	\$ 50,000,000	\$ (49,354,455)	MSYSAB0000305	8/25/2005	\$ (50,000,000)	\$ 50,000,000	\$ 645,545	Redeemed	MSYSAB0000326
Morgan Stanley 719	912795VP3	9/1/2005	3/18/2005 6/2/2005	\$ 175,000,000	\$ (173,100,511)	MSYSAB0000305 MSYSAB0000318	9/1/2005	\$ (175,000,000)	\$ 175,000,000	\$ 1,899,490	Redeemed	MSYSAB0000332
Morgan Stanley 719	912795VQ1	9/8/2005	6/9/2005	\$ 100,000,000	\$ (99,269,505)	MSYSAB0000318	9/8/2005	\$ (100,000,000)	\$ 100,000,000	\$ 730,495	Redeemed	MSYSAB0000332
Morgan Stanley 719	912795VR9	9/15/2005	6/16/2005	\$ 50,000,000	\$ (49,636,005)	MSYSAB0000318	9/15/2005	\$ (50,000,000)	\$ 50,000,000	\$ 363,995	Redeemed	MSYSAB0000332
Morgan Stanley 719	912795VS7	9/22/2005	6/23/2005	\$ 50,000,000	\$ (49,632,205)	MSYSAB0000318	9/22/2005	\$ (50,000,000)	\$ 50,000,000	\$ 367,795	Redeemed	MSYSAB0000332

Treasury Bill Activity in Six of the 8 Brokerage Accounts - Purchases, Sales/Redemptions, and Interest

			Purchases of Treasury Bills				Sales/Redemptions of Treasury Bills					
Brokerage Account	CUSIP <sup>[1]</sup>	Maturity Date	Purchase Date(s)	Total Face Value Purchased	Total Purchase Price	Brokerage Account Statement Bates Reference	Sale/Redemption Date(s)	Total Face Value Sold/Redeemed	Proceeds From Sale/Redemption	Interest (Proceeds Less Purchase Price)	Redeemed or Sold Prior to Maturity	Brokerage Account Statement Bates Reference
Morgan Stanley 719	912795WM9	2/2/2006	9/8/2005	\$ 100,000,000	\$ (98,587,205)	MSYSAB0000332	9/30/2005	\$ (100,000,000)	\$ 98,737,795	\$ 150,590	Sold	MSYSAB0000332
Morgan Stanley 719	912795WN7	2/9/2006	8/31/2005	\$ 75,000,000	\$ (73,788,380)	MSYSAB0000326	10/12/2005 11/2/2005	\$ (75,000,000)	\$ 74,104,865	\$ 316,484	Sold	MSYSAB0000341 MSYSAB0000348
Morgan Stanley 719	912795WP2	2/16/2006	9/1/2005	\$ 75,000,000	\$ (73,750,505)	MSYSAB0000332	10/28/2005 12/14/2005	\$ (75,000,000)	\$ 74,232,065	\$ 481,559	Sold	MSYSAB0000341 MSYSAB0000355
Morgan Stanley 719	912795WQ0	2/23/2006	8/25/2005	\$ 50,000,000	\$ (49,090,005)	MSYSAB0000326	1/5/2006 1/9/2006	\$ (50,000,000)	\$ 49,739,840	\$ 649,834	Sold	MSYSAB0000362 MSYSAB0000363
Morgan Stanley 719	912795WR8	3/2/2006	9/1/2005	\$ 100,000,000	\$ (98,174,905)	MSYSAB0000332	1/5/2006	\$ (100,000,000)	\$ 99,369,195	\$ 1,194,290	Sold	MSYSAB0000362
Morgan Stanley 719	912795WS6	3/9/2006	9/15/2005 9/22/2005	\$ 100,000,000	\$ (98,283,011)	MSYSAB0000332	11/2/2005	\$ (100,000,000)	\$ 98,599,495	\$ 316,484	Sold	MSYSAB0000348
				<u>\$ 10,749,346,000</u>	<u>\$ (10,681,562,896)</u>							
								<u>\$ (10,749,346,000)</u>	<u>\$ 10,743,663,300</u>	<u>\$ 62,100,403</u>		

<sup>[1]</sup> When CUSIP numbers were not identified in the transaction description per the brokerage account statement, I referred to the Treasury Direct.gov website to identify the CUSIP number based on the maturity date of the Treasury Bill. See Auction Query, TreasuryDirect, [https://treasurydirect.gov/instit/annceresult/annceresult\\_query.htm](https://treasurydirect.gov/instit/annceresult/annceresult_query.htm) (last visited Jan. 9, 2019).